



# **NYSE On-line Comparison System**

## **The NYSE OCS<sup>®</sup> Interactive Message Queue Manager (MQM) USER GUIDE**

**NYSE POST TRADE PLANNING**

**Revised**

**May 5, 2006**

## Document Information

### Document History

The following chart lists all versions of the document.

Version	Date	Pages Affected	Changes
1.0	6/7/00	All	Preliminary Initial Draft of LU 6.2 & MQM User Guide
2.0	8/28/00	All	Finalized and issued LU 6.2 & MQM Guide
3.0	05/3/01	All	<ul style="list-style-type: none"> <li>- Updated General Information</li> <li>- Updated OCS Hours of Operations</li> <li>- Good Night Messages.</li> </ul>
4.0	7/17/03	All	<ul style="list-style-type: none"> <li>- Added information in regards to our PTP systems</li> <li>- Eliminated Information regarding LU 6.2, Amex, Bonds input.</li> <li>- Elimination of Late Input</li> <li>- OCS Hours of Operations for Equity, Step-outs.</li> </ul>
4.5	02/17/05	All	<ul style="list-style-type: none"> <li>- Revised the following Sections <ul style="list-style-type: none"> <li>➤ Specialist User</li> <li>➤ Background</li> <li>➤ Trade-Date and As-Of Record Processing</li> <li>➤ Example of Action Codes and Record ID</li> <li>➤ Contact Information</li> </ul> </li> <li>- Added FESC Requirements <ul style="list-style-type: none"> <li>➤ Order Date</li> <li>➤ Order ID</li> </ul> </li> <li>- e-Quote Requirements <ul style="list-style-type: none"> <li>➤ Report Link ID</li> </ul> </li> <li>- Revised Record Layouts <ul style="list-style-type: none"> <li>➤ Trade Reconciliation Files</li> <li>➤ The NYSE OCS Equity MQM Detailed Message Format</li> <li>➤ The NYSE OCS Step-Out Service MQM Message</li> <li>➤ MQM Error Codes</li> </ul> </li> </ul>
4.5.1	3/15/2005	30, 46	Revised Formats <ul style="list-style-type: none"> <li>- Trade Reconciliation Files</li> <li>- MQM Error Codes</li> </ul>
4.5.2	4/14/2005	27	Revised Format <ul style="list-style-type: none"> <li>- Trade Reconciliation Files</li> </ul>
4.5.3	02/27/2006	9,10,48	Revised the following Sections <ul style="list-style-type: none"> <li>- Common Section One, Action Codes <ul style="list-style-type: none"> <li>➤ Action Code 4</li> </ul> </li> <li>- Equity Key Section</li> <li>- Revised Record Layout <ul style="list-style-type: none"> <li>➤ MQM Error Code (#39)</li> </ul> </li> </ul>

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## **Document Information Cont.**

Document  
History

The following chart lists all versions of the document.

<b>Version</b>	<b>Date</b>	<b>Pages Affected</b>	<b>Changes</b>
4.5.4	05/5/2006	35	<ul style="list-style-type: none"><li>- Revised MQM Record Layout<ul style="list-style-type: none"><li>➤ Removal of obsolete OCS product (ROC File) from Field Values section (position 114-114)</li><li>➤ Corrected Control Number Unique (position 115-121)</li><li>➤ Corrected Field Value Definition for OCS Sequence Number. (Position 023-028)</li></ul></li></ul>

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## **1.0 Overview**

The On-Line Comparison System (OCS) is an interactive system, which runs in the SIAC Shared Data Center computer facility. This is a mainframe facility with IBM hardware and software. The OCS is used to perform comparison processing, such as matching of initial trade submission, correction processing and Questioned Trade (QT) resolution. The OCS interacts with Clearing firm, Broker, and Specialist users. The system is linked to the NYSE Trading systems and the Clearing Corporation and is augmented by the Post Trade Transaction Processing (PTTP) stream that processes locked-in SuperDOT traffic in a real-time message-by-message environment.

### **1.1 Clearing Firm Users**

Clearing Firms use the OCS system to browse all aspects of their comparison activity. This includes Trade-Date and As-Of data, which is comprised of compares, deletes, uncompares, advisories, rejects and unapplied admins. In addition to browsing, clearing firms are able to add, change, and delete comparison data, as well as enter commission billing debit information.

### **1.2 Broker Firm Users**

Brokers use the OCS system to browse all aspects of their comparison activity. This includes Trade-Date and As-Of data, which is comprised of compares, uncompares, and advisories. The capability to change or edit comparison data is inhibited.

### **1.3 Specialist Users**

Specialists use OCS to view and edit the status of their comparison activity. The specialist firm portion of the system provides users with the functionality to browse As-Of and Trade Date comparison activity in their assigned Listed Securities.

- **As-Of OCS Access**  
On T+N, specialists has the ability to browse all compared, uncompared, and deleted comparison data. In addition to browsing, specialist firms are able to accept, add, change, delete, and pair-off comparison data, as well as enter commission billing debit information.
- **Trade Date OCS Access**  
On Trade Date, Specialist only has the ability to browse uncompared comparison data. In 1Q 2005, Specialist will have the capability to browse compared and deleted data as well.

(Note: Specialist users do not have access to ADD or modify comparison data on Trade Date.)

## **1.4 Background**

There are approximately 200 clearing firms, 600 brokers, and 8 specialist firms accessing the NYSE Equity Comparison product. The method of access differs between users depending on their business mix and needs. Some users elect to have one specific method of access, while others choose multiple methods. There are approximately 1,400 terminals accessing the OCS network including service bureaus. Some terminals are physically located at 11 Wall Street (either the Trading Floor or the Questioned Trade room), while others may be located “upstairs” at a member firm’s site.

## **1.5 Secure Financial Transaction Infrastructure (SFTI)**

All connections to OCS must use the standard TCP/IP protocol. The firm must access OCS through a dial up TCP/IP or SFTI line.

## **2.0 General Information**

The interactive submission method that OCS supports is MQM (Message Queue Manager). MQM is a middleware program that facilitates the passing of messages between applications across various networks and platforms. This method supports the 300-byte OCS interactive record format.

Conceptually, the OCS interactive submission method will generate one message for each action that the user is required to perform internally. If the user, is setup for MQM service level-3 (solicited & unsolicited messages), enters an ADD record into OCS, is both the buyer (major firm) and seller (contra firm) on the record, then OCS will generate two messages to the user -one for the uncomparing record (solicited), and one for the advisory record (unsolicited).

### **2.1 Trade-Date And As-Of –Record Processing**

The OCS interactive submission method can be grouped into two specific categories – *Trade-Date record processing* and *As-of record processing*. Depending on business needs, users may elect to submit only Trade-Date activity through their interactive interface, or both trade-date and as-of activity. The type of activity that is submitted to OCS is controlled entirely by the submitter. If the user is set up as eligible for MQM Level-3 (solicited & unsolicited service), the user will receive both trade-date and as-of activity. It is the responsibility of the user to determine what records to process (trade-date, as-of or both).

Users that are submitting initial trade-date comparison data to OCS must adhere to the following requirements for their trade-date activity:

- Trade-Date reports containing the following NYSE system-side omnibus accounts as the contra clearing firm **should not** be submitted for initial comparison processing: **TOD/772, LOC/787, OPN/744, and CRS/713**. These reports are automatically submitted as locked-in trades to comparison on behalf of the clearing firm. These contra clearing firms can be entered into OCS on the next business day (on an as-of basis) for correction processing.
- Trade-Date reports containing the following NYSE crowd-side omnibus accounts should be submitted for initial comparison processing: **DOT/769, LMT/789, OARS/752, YB/685, and ITSN/736**.

Note: Specialist clearing firm users should **not** submit locked in specialist-as-principal traffic to OCS for comparison (i.e. DOT-to-PRIN.).

- Trade-Date odd-lot reports executed against the specialist **should not** be submitted for initial comparison processing. These reports are automatically submitted as locked-in trades to comparison on behalf of the clearing firm.
- All adds entered into OCS must contain the correct audit trail information such as broker badge number, execution time and account type (see NYSE rule 132 for details).
  - As a result of the Hybrid Market initiative, all ADDS pertaining to the e-Quote activity must enter the Report Link ID in addition to the audit trail information listed above.

## **2.2 Other Products**

The OCS supports two different products. This document focuses on the Equity Comparison product. Users must select which product or products they wish to develop. The first four positions of the OCS detail record identify the comparison product to OCS.

### **Product Identification**

**MQM**  
**QTCQ**  
**SOSQ**

**Comparison Product**  
NYSE Equity Comparison  
NYSE Equity Step Out Service

The Equity Comparison and Step-out products both support different levels of service for MQM. (Reference section 5.0 for further details.)

## **2.3 OCS Hours of Operation**

The OCS and the SOS interactive submission will be accepted between the hours of 5:30 a.m. and 7:00 p.m. The late submission facility is no longer available.

System availability is as follows:

- The OCS online application is available to process comparison data Monday through Friday between the hours of 5:30 a.m. to 7:00 p.m.
- The OCS online application will **not accept** equity or Step-out input after 7:00 p.m.

## **2.4 Final Status Messages**

At the end of each processing day the OCS will generate two status messages to MQM users. The status messages apply to both the “QTCQ” and “SOSQ” products.

- The first status message (indicated by the value of N in position 005) will denote that the OCS will not accept any more inbound traffic from submitters (7:00 p.m.)
- Each submitters inbound message connection to OCS will be disabled.
- Any remaining outbound messages will be sent from OCS to submitter.
- The second and final status message (indicated by the value of G in position 005) will denote that OCS has completed processing for the day (approximately 7:05 p.m.)
- Please refer to Exhibit C for Status Message Format.

### **3.0 New OCS Trade Reconciliation Files**

To further facilitate member firm trade reconciliation processing, the NYSE's Online Comparison System (OCS) will provide clearing firms with two end-of-day output files, in the same format as the NSCC intra-day contract output. A copy of the OCS Trade Reconciliation file format is attached (Exhibit D), denoting the fields that apply to the OCS Equity and Step Out products. Fields that do not apply to OCS products are defined as "N/A," not applicable. These fields will be initialized to spaces. The "Market Specific Details" section contains redefined fields that are unique to the NYSE Comparison Products. Listed below is a summary of the OCS output files, which are available upon request.

The two files are the NYSE Equity Uncompared/Advisory file and the NYSE Equity Step Out Unaffirmed/Alert file. They are 400 bytes in length and exhibit D contains a copy of the file format.

#### **3.1 NYSE Equity Uncompared/Advisory File**

The NYSE Equity Uncompared/Advisory file will mirror the data contained on the OCS Uncompared/Advisory screens at the end of the day. The file will contain all remaining Uncompared and Advisory items for trade date and "as of," with all the relevant trade details as originally submitted by the member firms. The Equity Uncompared/Advisory file will be available through autoroute distribution. The Autoroute number for the Uncompared/Advisory files are **06010984** for production and **06980984** for test.

Note: The NYSE Equity Uncompared/Advisory file will be available at approximately 7:30 p.m. each evening

#### **3.2 NYSE Equity Step Out Unaffirmed/Alert File**

The NYSE Equity Step Out Unaffirmed/Advisory file, will provide data not previously available to Step Out users. The file will mirror data contained on the OCS Step Out Unaffirmed and Alert screens at the end of day. The file will contain all remaining Unaffirmed and Alert Step Out activity for trade date and "as of" transactions with all the relevant transaction details as originally submitted by member firms. The Autoroute number for the Unaffirmed/Alert file is **06010983** for production and **06980983** for test.



## **4.0 MQM Transmission Method**

The MQM Transmission method is an IBM message queuing facility called “Message Queue Manager.” MQM is a middleware program that facilitates the passing of messages between applications across various networks and platforms. **MQM users do not receive acknowledgement messages from the OCS online application.** The acknowledgement message is built into and generated from the MQM communication protocol.

MQM input is submitted to OCS on a continuous basis with out awaiting a response. Output messages to the firm are also deposited on the queue, which is received asynchronously through the process of OCS.

### **4.1 Service Levels**

The OCS Equity Comparison Product supports two levels of service for the MQM input methods.

- **Solicited Only (Level 2)**

A user can submit trade adds, deletes, changes, etc. and OCS will generate separate ‘solicited’ response to the user as to the status of the record (e.g. accepted or rejected, compared or uncomparing).

- **Solicited & Unsolicited (Level 3)**

The same capabilities as solicited. In addition, the user will receive an unsolicited message each time an update is effected in the OCS and that firm is either the major or contra clearing firm.

Note: The SOS product only supports Level 3-type service, users are responsible for selecting what type data to process.

## **5.0 Record Format**

The member firm MQM record format was developed to process listed equity comparison data to and from the On-Line Comparison System (OCS). Users that process solicited and unsolicited messages must be able to handle the 300 byte record format. Each record consists of a Field Name, Field Size, Positions, Type, and Relative Values. Please refer to Exhibit B (Record Formats for MQM) for a brief definition of the field components.

### **5.1 Edit Rules**

SIAC will review the primary comparison fields located in the “Equity Key Section” (positions 042- 113) to match the input record to the OCS record. If all comparison fields match, SIAC will then perform a control number check for the record using positions 114-126 (except for adds).

### **5.2 Log Record (Exhibit B)**

The MQM record is 300-bytes in length (Please refer to Exhibit B). The record format is separated into five different sections:

1. Common Section One
2. Equity Key Section
3. Control Number Section
4. Modified Key Data
5. Modified Non Key Data
6. Common Section Two

The following is a brief summary of the data contained in each section.

#### **5.2.1 Common Section One (001-041)**

This section contains the following:

- System ID- The System ID is a value that indicates the OCS Comparison Product (i.e. “QTC” for NYSE Equity via MQM).
- Orig. or Resend- The Original or Resend value identifies if the user is receiving the original record from OCS or if OCS is resending the record to the firm.
- Record ID (RECID) – The Record ID indicates type of record that is being exchanged between OCS and the user. For example, users always send a Type ‘B’ record to OCS.

## 5.2 Log Record (Exhibit B) cont.

### 5.2.1 Common Section One (001-041)

- Action Code – The OCS application will translate each function performed in the system (accept, stamp, delete, etc.) to one (1) of the four (4) following action codes
  - Code 1- When a user performs an ‘**Add**’ in OCS, the message will contain a **Type 1** action code. To determine whether to add an Uncompared or an Advisory, the user must check the CUA indicator field (Value C = Add Compare or U = Add Uncompared, Value A = Add Advisory.).
  - Code 2- When a user ‘**Changes**’ a field on an **Uncompared Trade**, the message will contain a **Type 2** action code.
  - Code 3- When a user ‘**Deletes**’ a record, the message will contain a **Type 3** action code. To determine whether to delete an Uncompared or an Advisory, the user must check the CUA indicator field (Value U = Delete Unc, Value A = Delete Adv.).
  - **Code 4** - When a user ‘**Changes**’ an **Advisory (DK/Stamp)**, the message will contain a **Type 4** action code. The user will also receive this type of action code if an Uncompared is adjusted (ex: price) and the user is the contra firm (being advised). **When stamping an advisory record, the user must populate DK/Stamp IND with the value of ‘S’ and with a valid Account Type(Position 239) value and Entering Firm Mnemonic(Position 55-58).**

#### Summary of the Actions Codes listed above:

Code	Action
1	Add
2	Change Uncompared
3	Delete
4	Change Advisory

#### Please Note:

- The action codes for (1) Add and (3) Delete **do not specify if the record has an uncompared or advisory status**. To determine whether to add or delete an uncompared or an advisory, the user must reference the CUA indicator field populated in **position #127**.
  - When a record is ‘changed’ and the result is a ‘compared’ trade, **the user cannot determine whether the record was an uncompared or an advisory**. To assist the user, a change in OCS has two different action codes: (2) Change Uncompared and (4) Change Advisory.
- Status - Status indicates if the record was accepted by the OCS or was rejected and sent back to the firm with an Error Code.
  - Error Code – The Error Code provides a description of the error in the record. Please see Exhibit E.
  - Firm SEQ – The Firm Sequence number is a unique identifier used by the firm when submitting a record to OCS. Duplicate firm sequence numbers received by OCS on add records are rejected.
  - OCS SEQ – The OCS Sequence number is a unique identifier generated by OCS on a Firm by firm when the record is received. The OCS Sequence number is used to request a range of resend messages by users.
  - Term ID - Terminal ID refers to the terminal used to process the comparison data. For BBSS-to-OCS direct submitters this field will contain the BBSS Agency Identification.

## **5.2 Log Record cont.**

### **5.2.1 Common Section One (001-041)**

- Originator ID – The Originator ID indicates where the record is being submitted from, i.e. the Booth or the Firm.
- Route-Solicit-IND – The Route Solicit Indicator specifies communication method used to send the solicit response back to the firms. This field is optional, space defaults to method received.
- Layout-Version - The Layout Version refers to the Record Layout, for future use.

### **5.2.2 Equity Key Section (042-113, & 239)**

This section contains the criteria for finding a record in OCS.

- Major Firm - Valid clearing firm alpha (or number).
- Millennium IND- Indicates the Century date (Constant = 2).
- Trade Date - The business day on which the trade took place.
- Buy/Sell Indicator - Indicates side of Trade (i.e., B = Bot or S = Sold).
- Entering Firm– Entering Firm Mnemonic (Not used for match Criteria.)
- Symbol – Valid NYSE listed security symbol.
- Price - The execution price.
- Contra Firm - Valid contra clearing firm.
- Quantity - The number of shares.
- Special Trade Indicator - Values used to identify Non-special, Special, Ex-Clearing trades.
- Trade Type - Indicates the method of settlement used to clear the Trade, i.e. Regular Way, Cash, Next Day, or Number-Of-Days seller's option.
- Account Type- Account Type (Not used for match Criteria.)

## **5.2 Log Record (Exhibit B) cont.**

### **5.2.3 Control Number Section (114-126)**

- Control Number - Prefix indicates input method.
- Control Number - OCS assigned control number.
- Control-Julian-Date - Julian Day.

#### **5.2.3.1 Request for Resend (Redefines positions 114-126)**

- The following fields must be populated when a firm requests a range of records to be re-sent by OCS.

<b>Field Name</b>	<b>Position</b>	<b>Value</b>
System – ID	001-004	“QTCQ” = NYSE
RECID	006	“B” = Firm To NYSE
Action-Code	007	“R” = Request Resend
Originator-ID	034	“1” = Firm
Major - Firm	042-045	Alpha Clear-FIRM
Request-Resend From	114-119	From OCS Sequence Number with leading-zeros
Request-Resend To	120-125	To OCS Sequence Number with leading-zeros
OPER-TYPE	272	“1”= Firm
OPER-ID	273-276	Alpha Clear – Firm
OPER-NAME	277-286	Clear –Firm Name

- Each of the requested-messages will be RESENT, with 'R' on column-5 --- indicating msg was RESENT.

**Note:** MQM users can also request a “Resend” from the OCS Screen.

#### **5.2.3.2 Compared/Uncompared Advisory ID (127-127)**

CUA IND – The indicator is populated when a response is sent back to the firm with the following values (Compared, Uncompared, and Advisory).

## **5.2 Log Record (ExhibitB) cont.**

### **5.2.4 Modified Key Data (128-179)**

- This section contains adjustments to the comparison match fields. The following fields should only be populated with New Values.
- New Buy/Sell Indicator
- New Entering Firm
- New Symbol
- New Price
- New Price Code
- New Contra Firm
- New Quantity
- New Special Trade (If a field is modified to blank, that field will contain asterisks '\*'.)
- New Trade Type (If a field is modified to blank, that field will contain asterisks '\*'.)

### **5.2.5 Modified Non Key Data (180-271)**

This section contains original input or changes to non-match criteria fields. If a field is modified to blank, that field will contain asterisks '\*'.)

- Original/New Major Badge (***Required match criteria field***) – The badge number of the executing broker.
- Original/New Contra Badge (***Required match criteria field***) – The badge number of the contra executing broker.
- Original/New Execution Time (***Match criteria field***) – The time the trade was executed (military time).
- Original/New TA Number- The Turnaround Number is a unique combination of alpha/numeric values that is appended to each order. This number, assigned by Super Dot, permits the order to be traced through the system.
- Original/New Branch/Sequence – An alpha/numeric value assigned to the record by the Member Firm.
- Original/New Inhibitor -This field restricts the specialist from taking any action on the record.
- Original/New Comment 1\_– Utilized by OCS to calculate the “Knows Quantity” at the end of the processing day, populated on T+1 or older items. Can be manually entered by OCS Users.
- Original/New Comment 2 - For member firm use. (Free form comments)
- Original/New Reversal/Correction Indicator – Reversal and Correction Indicator is used when a firm is reversing or correcting a compared trade.
- Original/New Account Type – Valid account type values approved by Market Surveillance (i.e. A, P, S, etc.).
- Original/New Entered Time - The time the comparison side was entered into OCS.

## 5.2 Log Record (Exhibit B) cont.

### 5.2.5 Modified Non Key Data (180-271)

- **Original/New DK/Stamped Indicator** – DK is an abbreviation for Don't Know. The term is applied when one of the parties to a trade indicates to the opposite that they Do Not Know the Trade (the side is still uncomparing). Stamping is the term for accepting an advisory record (results in a compared trade).
- The following fields are contained in the message format to help users identify when the Specialist is Pairing-off multiple records.

Field	Positions
Pair-off Record Number	247 -248
Pair-off Record Total	249 -250

- Note: Pair-off is a term used when Buy and Sell uncomparing trades are "Pairing-Off" with different contra firms (and possibly different quantities).
- Pair-off Record Number – "The pair-off record number" will identify the actual number of the record (or message) the user is in the process of receiving.
- Pair-off Record Total - The "pair-off record total" will identify the total number of records (or messages) generated as a result of the multiple pair-off action.
- Send To- For Firm use, data not displayed on OCS Screen.
- Bill To- For Firm use, data not displayed on OCS Screen.
- Order Instruction – The order instructions used to enter a short sale indicator on MQM input to OCS.
- Order Date – The date an order was entered in the system and associated with Order ID.
- Report Link ID - The Display Book Report Link ID identifies all the reports in a transaction and will be used to link the reports to the e-Quote.

### 5.2.6 Common Section II (272-300)

The following identifies the Operator ID and name and distinguishes specialist adjustments from clearing firm adjustments. In addition, also identifies the Display Book Report Link ID and Order Date.

- Operator Type - Clearing Firm/Trading Specialist
- Operator ID - Always Major Clearing firm
- Operator Name - Clearing Firm name

<sup>1</sup> \* OCS has a feature, which allows the specialist to 'pair-off' one record with multiple records on the opposite side. When this function is performed, the one record is basically broken down into multiple records with the same control number. These multiple records are actually 'quantity', 'contra firm' and 'status' (compared, uncomparing) adjustments.

### **5.2.7 FESC Requirements**

In the 300 Byte OCS MQM submission Format you must provide the following:

- For more information regarding FESC requirements, please reference Information Memo 05-13: Subject “Exchange Rule 123(e) and 123(f) – Systemic Capture Of Orders And Trade Reports”, dated March 4<sup>th</sup>, 2005.



## 6.0 Record IDs

The following are examples of action codes and associated record ID's for various OCS functions received via transmission. To determine how to apply the message the user must use the action code in conjunction with the CUA indicator.

### 6.1 Input/Output Records

- Record ID

A = OCS to Init Firm (Unsolicited)

F = OCS to Contra Firm (Unsolicited)

B = Firm to OCS (Firm Input)

D = OCS to Firm (Solicited)

E = OCS to Firm (Unsolicited)

\* Output records are forwarded in the following sequence:

A. For "Main" Side

B. For "Other" Side

C. For "Third" Side

\* For each of the above 3 groups, records are forwarded in the following sequence:

A. Action code "Delete"	1. Delete "advisory"
	2. Delete "uncompared"
B. Action code " Add"	1. Add "advisory"
	2. Add "uncompared"
	3. Add "compared"
C. Action code "Change"	1. Change "advisory"
	2. Change "uncompared"

## 6.2 Example of Record's ID's /Actions Codes

		ORIG VIA OCS-TERM		ORIG VIA MQM	
FUNCTION	SIDE	REC-ID	ACT	REC-ID	ACT
1. "ADD A TRADE" RESULT IS "UNCOMPARED":					
A. ADD "UNCOMPARED" CUA="U" (UNCOMPARED)	MAJOR	A/F	1	D	1
B. ADD "ADVISORY" CUA="A" (ADVISORY)	OTHER	F	1	E	1
2. "ADD A TRADE" RESULT IS "COMPARED":					
A. DELETE "ADVISORY" CUA="A" (ADVISORY)	MAJOR	A/F	3	E	3
B. ADD "COMPARED" CUA="C" (COMPARED)	MAJOR	A/F	1	D	1
C. CHANGE "UNCOMPARED" CUA="C" (COMPARED)	OTHER	F	2	E	2
3. "CHANGE UNCOMPARED" RESULT IS "UNCOMPARED":					
A. CHANGE "UNCOMPARED" CUA = "U" (UNCOMPARED)	MAJOR	A/F	2	D	2
B. CHANGE "ADVISORY" CUA="A" (ADVISORY)	OTHER	F	4	E	4
4. "CHANGE UNCOMPARED" RESULT IS "COMPARED":					
A. DELETE "ADVISORY" CUA="A" (ADVISORY)	MAJOR	A/F	3	E	3
B. CHANGE "UNCOMPARED" CUA="C" (COMPARED)	MAJOR	A/F	2	D	2
C. DELETE "ADVISORY" CUA="A" (ADVISORY)	OTHER	F	3	E	3
D. CHANGE "UNCOMPARED" CUA="C" (COMPARED)	OTHER	F	2	E	2
5. "CHANGE UNCOMPARED, INCLUDING CONTRA-FIRM "RESULT IS "UNCOMPARED": SIDE-A "UNCOMPARED" VERSUS SIDE-B SIDE-B IS CHANGED TO SIDE-C					
A. CHANGE "UNCOMPARED" CUA="U" (UNCOMPARED)	SIDE-A	A/F	2	D	2
B. DELETE "ADVISORY" CUA="A" (ADVISORY)	SIDE-B	F	3	E	3
C. ADD "ADVISORY" CUA="A" (ADVISORY)	SIDE-C	F	1	E	1

## 6.2 Example of Record's ID's /Actions Codes cont.

		ORIG VIA OCS-TERM		ORIG VIA MQM/LU 6.2	
FUNCTION	SIDE	REC-ID	ACT	REC-ID	ACT
<b>6. "CHANGE UNCOMPARED, INCLUDING CONTRA-FIRM" RESULT IS "COMPARED":</b>  SIDE-A "UNCOMPARED" VERSUS SIDE-B SIDE-C "UNCOMPARED" VERSUS SIDE-A SIDE-A CHANGES SIDE-B TO SIDE-C					
A. DELETE "ADVISORY": CUA="A" (ADVISORY)	SIDE-A	A/F	3	E	3
B. CHANGE "UNCOMPARED": CUA="C" (COMPARED)	SIDE-A	A/F	2	D	2
C. DELETE "ADVISORY" CUA="A" (ADVISORY)	SIDE-B	F	3	E	3
D. CHANGE "UNCOMPARED" CUA="C" (COMPARED)	SIDE-C	F	2	E	2
<b>7. "DELETE UNCOMPARED":</b>					
A. DELETE "UNCOMPARED" CUA="U" (UNCOMPARED)	MAJOR	A/F	3	D	3
B. DELETE "ADVISORY" CUA="A" (ADVISORY)	OTHER	F	3	E	3
<b>8. "STAMP ADVISORY"</b>					
A. CHANGE "UNCOMPARED" CUA="C" (COMPARED)	OTHER	F	2	E	2
B. CHANGE "ADVISORY" CUA="C" (COMPARED)	MAJOR	A	4	D	4
<b>9. "DK ADVISORY" OR "DK UNCOMPARED":</b>					
A. CHANGE "UNCOMPARED" CUA="U" (UNCOMPARED)	OTHER	F	2	E	2
B. CHANGE "ADVISORY" CUA="A" (ADVISORY)	MAJOR	A/F	4	D	4
<b>10. FUNCTION "ACCEPT UNCOMPARED" BY TRADING-SPECIALIST:</b>					
A. CHANGE "UNCOMPARED" CUA="C" (COMPARED)	MAJOR	F	2		
B. DELETE "ADVISORY" CUA="A" (ADVISORY)	OLD OTHER	F	3		
C. ADD "COMPARED" CUA="C" (COMPARED)	NEW OTHER	F	1		

## 6.2 Example of Record's ID's /Actions Codes cont.

		ORIG VIA		ORIG VIA	
		OCS-TERM		MQM	
FUNCTION	SIDE	REC-ID	ACT	REC-ID	ACT
<b>11. ONE "BUY" VERSUS ONE "SELL" SAME QTY</b> <b>"PAIRING UNCOMPARED" BY TRADING-SPECIALIST: QTY</b> SIDE-A "UNCOMPARED" 300 VERSUS SIDE-B SIDE-C "UNCOMPARED" 300 VERSUS SIDE-D SIDE-A IS "PAIRED" WITH SIDE-C					
<b>A. CHANGE "UNCOMPARED":</b> CUA="C" (COMPARED)	SIDE-A	F	2		
<b>B. DELETE "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-B	F	3		
-----					
<b>C. CHANGE "UNCOMPARED"</b> CUA="C" (COMPARED)	SIDE-C	F	2		
<b>D. DELETE "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-D	F	3		
<b>12. ONE "BUY" VERSUS ONE "SELL" DIFFERENT QTY</b> <b>"PAIRING UNCOMPARED" BY</b> <b>TRADING-SPECIALIST: QTY</b> SIDE-A "UNCOMPARED" 100 VERSUS SIDE-B SIDE-C "UNCOMPARED" 400 VERSUS SIDE-D SIDE-A WITH SMALLER-QTY-100 IS "PAIRED" WITH SIDE-C SIDE-C AFTER "PAIRING", LEFT-OVER-QTY-300 --- REMAINS"UNCOMPARED"					
<b>A. CHANGE "UNCOMPARED"</b> CUA="C" (COMPARED)	SIDE-A (WITH QTY=100)	F	2		
<b>B. DELETE "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-B (WITH QTY=100):	F	3		
-----					
<b>C. DELETE "UNCOMPARED"</b> CUA="U" (UNCOMPARED)	SIDE-C (WITH QTY=400):	F	3		
<b>D. ADD "COMPARED"</b> CUA="C" (COMPARED)	SIDE-C (WITH QTY=100)	F	1		
<b>E. DELETE "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-D (WITH QTY=400):	F	3		
<b>F. ADD "UNCOMPARED"</b> CUA="U" (UNCOMPARED)	SIDE-C (WITH QTY=300):	F	1		
<b>G. ADD "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-D (WITH QTY=300):	F	1		

## 6.2 Example of Record's ID's/Actions Codes Cont.

		ORIG VIA		ORIG VIA	
		OCS-TERM		MQM	
FUNCTION	SIDE	REC-ID	ACT	REC-ID	ACT
<b>13.ONE "SIDE" VERSUS A-FEW "OTHERS"</b> (UP TO 12 OTHERS) <b>"PAIRING UNCOMPARED" BY TRADING-SPECIALIST:</b> QTY SIDE-A "UNCOMPARED" 1000 VERSUS SIDE-B SIDE-C "UNCOMPARED" 500 VERSUS SIDE-D SIDE-E "UNCOMPARED" 200 VERSUS SIDE-F SIDE-A WITH BIG-QTY-1000 IS "PAIRED" WITH SIDE-C AND SIDE-E SIDE-A AFTER "PAIRING", LEFT-OVER-QTY-300 REMAINS "UNCOMPARED"					
<b>A. DELETE "UNCOMPARED":</b> CUA="U" (UNCOMPARED)	SIDE-A (WITH QTY=1000)	F	3		
<b>B. DELETE "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-B (WITH QTY=1000)	F	3		
<b>C. ADD "COMPARED"</b> CUA="C" (COMPARED)	SIDE-A (WITH QTY=500)	F	1		
<b>D. CHANGE "UNCOMPARED"</b> CUA="C" (COMPARED)	SIDE-C (WITH QTY=500)	F	2		
<b>E. DELETE "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-D (WITH QTY=500)	F	3		
<b>F. CHANGE "UNCOMPARED"</b> CUA="C" (COMPARED)	SIDE-E (WITH QTY=200)	F	2		
<b>G. DELETE "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-F (WITH QTY=200)	F	3		
<b>H. ADD "COMPARED"</b> CUA="C" (COMPARED)	SIDE-A (WITH QTY=200)	F	1		
<b>I. ADD "UNCOMPARED"</b> CUA="U" (UNCOMPARED)	SIDE-A GETS LEFT- OVER- QTY=300:	F	1		
<b>J. ADD "ADVISORY"</b> CUA="A" (ADVISORY)	SIDE-B GETS LEFT- OVER- QTY=300:	F	1		

## 6.2 Example of Actions Codes/Record's ID's cont.

		ORIG VIA		ORIG VIA	
		OCS-TERM		MQM	
FUNCTION	SIDE	REC-ID	ACT	REC-ID	ACT
14. "MATCH SUMMARIZED-RECS RESULT IS "COMPARED": NOTE: FOR EACH UNCOMPARED-RECORD, DO THE FOLLOWING:					
<b>A. CHANGE "UNCOMPARED" --- MAJOR-SIDE:</b>					
ACTION-CODE="2"	F	2			
CUA="C" (COMPARED)					
<b>B. DELETE "ADVISORY" ----- OTHER-SIDE:</b>					
ACTION-CODE="3"	F	3			
CUA="A" (ADVISORY)					

### 6.3 Example of Add Record and OCS Responses

User Field Input Requirements:

R = Required

C = Conditional

O = Optional

~~b~~ = Not Applicable

When users performs an add record function, if accepted, OCS will assign a Sequence Number and a Control Number. Then OCS runs a check using the Firm Sequence number on the record. If it's a duplicate record, OCS will reject the add record.

Record		Sample Add Message/Response	
Field Name	R C O <del>b</del>	User "Add" Record	OCS Disposition Record
System ID	<del>/</del> R	QTCQ	QTCQ
Constant	R	C	
<b>Rec. ID</b>	<b>R</b>	<b>B</b>	<b>D</b>
Action Code	R	1	1
Status	<del>/</del> b		A (or E)
Err Code	<del>/</del> b		OO (or Error Code)
Firm Seq.	R	12345	12345
<b>OCS Seq.</b>	<del>/</del> <b>b</b>		<b>000123</b>
Major Firm	R	YYY	YYY
Trade Date	R	1940823	1940823
Buy/Sell	R	B	B
Entering Firm	O	AAA	AAA
Symbol	R	XYZ	XYZ
Price	R	40128	40128
Price Code	C		
Contra Firm	R	ZZZ	ZZZ
Quantity	R	500	500
Spec	C		
TradeType	C	CA	CA
<b>Control No.</b>	<b>b</b>		<b>91111123</b>
<b>CUA</b>	<del>/</del> <b>b</b>		<b>U or C</b>
New B/S	<del>/</del> b		
New Entering Firm	<del>/</del> b		
New Sym	<del>/</del> b		
New Price	<del>/</del> b		
New Contra Firm	<del>/</del> b		
New Qty	<del>/</del> b		
New Spel	<del>/</del> b		
New Type	<del>/</del> b		
Inh.	C	I	I
Major Badge	R	2323	2323
Exec Time	R	1301	1301
New .TA # or Order ID (7 Char.)	O	AB 333	AB 333
New BR/Seq. or Order ID (Cont.)	O	BR 123	BR 123
New Com-1	O	200	200
New Com-2	O	As of	As of
Contra Badge	R	3434	3434
Rev	C	R	R
Acct. Type	R	P	P
<b>Enter Time</b>	<del>/</del> <b>b</b>		<b>1400</b>
DK Stamp	<del>/</del> b		
P/O #	<del>/</del> b		

### 6.3 Example of Add Record and OCS Responses Cont.

Record		Sample Add Message/Response	
Field Name	R C O b	User "Add" Record	OCS Disposition Record
P/O Tot	b		
Order Instruction	O	1	1
Order Date	C	1940823	1940823
Report Link ID	C	123456	123456
Oper Type	R	1	1
Oper ID	R	YYY	YYY
Oper Name	O	Yellow	Yellow



## 6.4 Example of Delete Record and Responses

User performs a delete function, OCS checks the primary comparison fields and control number to locate the record. If the record is found, a delete is applied.

Record	Sample Delete Message/Response		
	R C O b	User "Delete" Record	OCS Disposition Record
Field Name			
System ID	R	QTCQ	QTCQ
Constant	R	C	D
Rec. ID	R	B	D
Action Code	R	3	3
Status	b		A (or E)
Err Code	b		OO(or error code)
Firm Seq.	R	23456	23456
<b>OCS Seq.</b>			<b>000124</b>
Major Firm	R	YYY	YYY
Trade Date	R	1940823	1940823
Buy/Sell	R	S	S
Entering Firm	O		
Symbol	R	XYZ	XYZ
Price	R	40128	40128
Price Code	C		
Contra Firm	R	ZZZ	ZZZ
Quantity	R	300	300
Spec	C	X	X
Trade Type	C		
Control No.	R	9111124	9111124
CUA	R	U	U
New B/S	b		
New Entering Firm	b		
New Sym	b		
New Price	b		
New Contra Firm	b		
New Qty	b		
New Spel	b		
New Type	b		
Inh.	b		
Major Badge	b		
Exec Time	b		
New .TA # or Order ID (7 Char.)	b		
New BR/Seq. or Order ID (Cont.)	b		
New Com-1	b		
New Com-2	b		
Contra Badge	b		
Rev	b		
Acct. Type	b		
Enter Time	b		
DK/Stamp	b		
P/O #	b		
P/O Tot	b		
Order Instruction	O	1	1
Order Date	C	1940823	1940823
Report Link ID	C	123456	123456
Oper Type	R	1	1
Oper ID	R	YYY	YYY
Oper Name	O	Yellow	Yellow

## 6.5 Example of Change Record and OCS Responses

Above is an example of the users changing the Entering Firm, Contra Firm, and removing the Reversal Indicator.

Record		Sample Changes Message/Response	
Field Name	R C O <del>I</del>	User "Change" Record	OCS Disposition Record
System ID	R	QTCQ	QTCQ
Constant	R	C	
Rec. ID	R	B	D
Action Code	R	2	2
Status	<del>I</del>		A (or E)
Err Code	<del>I</del>		OO (or Error Code)
Firm Seq.	R	37777	37777
<b>OCS Seq.</b>	<del>I</del>		<b>000125</b>
Major Firm	R	YYY	YYY
Trade Date	R	1940823	1940823
Buy/Sell	R	B	B
Entering Firm	O	AAA	AAA
Symbol	R	XYZ	XYZ
Price	R	40128	40128
Price Code	C		
Contra Firm	R	ZZZ	ZZZ
Quantity	R	100	100
Spec	C		
Trade Type	C		
Control No.	R	91111125	91111125
CUA	R	U	U or C
New B/S	C		
New Entering Firm	C	BBB	BBB
New Sym	C		
New Price	C		
New Contra Firm	C	XYZ	XYZ
New Qty	C		
New Spel	C		
New Type	C		
Inh.	C		
Major Badge	C	1234	1234
Exec Time	C		
New .TA # or Order ID (7 Char.)	C		
New BR/Seq. or Order ID (Cont.)	C		
New Com-1	C		
New Com-2	C		
Contra Badge	C		
Rev	C	*	*
Acct. Type	C		
Enter Time	<del>I</del>		
DK/Stamp	C		
P/O #	<del>I</del>		
P/O Tot	<del>I</del>		
Order Instruction	O	1	1
Order Date	C	1940823	1940823
Report Link ID	C	123456	123456
Oper Type	R	1	1
Oper ID	R	YYY	YYY
Oper Name	O	Yellow	Yellow



# **Trade Reconciliation Files**

**NYSE Equity OCS® Uncompared/Advisory File**

**NYSE Equity Step Out Unaffirmed/Alert File**

**400 Byte Format**

**Exhibit A**

## Document Information

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The following chart lists all versions of the document.

### Document History

Version	Date	Pages Affected	Changes
4.5	02/17/05	29, 30	<ul style="list-style-type: none"><li>- Changed of field name definition for (Position 235-235) to Special Trade or Step In/Step Out Indicator, previously Special Trade</li><li>- Changed of field name definition for (Position 281-295) to Firm Branch-Sequence or Order ID, previously only Firm Branch ID/Sequence Number.</li><li>- Change of Comments field Value definition (position 336-337) to Spaces, DK (If Equity), RJ, RR,RC (If Step Out), previously Spaces, DK (If Equity), RJ (If Step Out).</li><li>- Change of Comments field Value definition (position 338-338) to Blank, "R", "C". Previously, Blank, "R".</li><li>- Change of field definition (position 378-383) to Order Date, previously spaces.</li><li>- Change of field definition (position 384-389) to Report Link ID, previously spaces.</li></ul>
4.5.1	04/14/05	30	<ul style="list-style-type: none"><li>- Change of field definition (position 390 – 393) Introducing Badge/Send-to-Broker to, previously spaces.</li><li>- Change of field definition (position 394 - 397) Bill- To-Badge , previously spaces.</li><li>- Change of field definition (position 398- 398) Order Instruction, previously spaces.</li></ul>

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OCS Trade Reconciliation Files					Detail
<b>Autoroute ID's:</b> <b>NYSE Uncompared/Advisory File :</b> <i>Production: 06010984</i> <i>Test: 06980984</i>  <b>SOS Unaffirmed/Alert File:</b> <i>Production: 06010983</i> <b>Test: 06980983</b>					<b>Record Length: 400</b>   <b>Revised: April 14, 2005</b>
Description	Length	Start	End	Type	Comments
<b>PARTIES DATA</b>					
Major Clearing Firm	4	1	4	A/N	NYSE Clearing Firm Alpha (Give-up)
“ “	4	5	8	A/N	N/A
“ “	4	9	12	A/N	N/A
“ “	4	13	16	A/N	NSCC Clearing Number
“ “	11	17	27	A/N	N/A
Major Executing Broker	4	28	31	A/N	NYSE Badge Number or (FAO if Step Out)
“ “	4	32	35	A/N	N/A
“ “	11	36	46	A/N	N/A
Major Entering Broker/ Submitting Firm	4	47	50	A/N	NYSE Entering Firm Mnemonic
Introducing Badge/Send To Broker	4	51	54	A/N	N/A For DTCC usage on corresponding compared output
“ “	3	55	57	A/N	N/A
Contra Clearing Firm	4	58	61	A/N	NYSE Clearing Firm Alpha (Give-up)
“ “	4	62	65	A/N	N/A
“ “	4	66	69	A/N	N/A
“ “	4	70	73	A/N	NSCC Clearing Number
“ “	11	74	84	A/N	N/A
Contra Executing Broker	4	85	88	A/N	NYSE Badge Number or (FAO if Step Out)
“ “	4	89	92	A/N	N/A
“ “	11	93	103	A/N	N/A
Order Capacity	1	104	104	A/N	NYSE Account Type (N/A If Step Out)
<b>MARKET DATA</b>					
Originating Market /Trade Source	4	105	108	A/N	XNYS = NYSE
Last Market System	4	109	112	A/N	O = OCS S = SOS (Step Out)
Last Market Match	2	113	114	A/N	N/A

Description	Length	Start	End	Type	Comments
<b>SECURITY DATA</b>					
Security ID	9	115	123	A/N	CUSIP
Future Use	1	124	124	A/N	Constant = 1
Security ID Symbol	15	125	139	A/N	Listed Security Symbol
Security ID ISIN	12	140	151	A/N	N/A
Security Type	6	152	157	A/N	N/A
<b>DEAL DATA</b>					
Trade Status	1	158	158	A/N	U = Uncompared/Unaffirmed A = Advisory/Alert
Side	1	159	159	A/N	1 = Buy 2 = Sell
Last Shares	11	160	170	N	Share Quantity
Odd-lot	1	171	171	A/N	0 = Round-lot 1 = Odd-lot 2 = Partial Round-lot (Blank if Step Out)
Last Price	12	172	183	N	12 Digits – Use Last Price Decimal Indicator to determine decimal position
Last Price Decimal Indicator	1	184	184	A/N	0 = No decimal Positions 1 = 1 Decimal Position 2 = 2 Decimals 3 = 3 Decimals 4 = 4 Decimals 5 = 5 Decimals 6 = 6 Decimals (If Step Out) 7 = 7 Decimals 8 = 8 Decimals 9 = 9 Decimals A = 10 Decimals B = 11 Decimals C = 12 Decimals
Principal Trade Amount	16	185	200	N	2 Decimal Positions
Currency	3	201	203	A/N	USD = US Dollars
Transaction Time	6	204	209	A/N	Time of Execution HHMMSS (Military) (N/A If Step out)
Order Time	6	210	215	A/N	N/A
Trade Type	1	216	216	A/N	N/A
Trade Date	8	217	224	A/N	CCYYMMDD

Description	Length	Start	End	Type	Comments
<b>SETTLEMENT DATA</b>					
Settlement Date	8	225	232	A/N	N/A
When and if Issued	1	233	233	A/N	<b>0 = Regular Way</b> 1 = When and if Issued
Netting Indicator	1	234	234	A/N	N/A
Special Trade or Step In/ Step Out Ind	1	235	235	A/N	<b>(If NYSE Equity)</b> E = Ex Clearing X = Special Trade Blank Otherwise <b>(If Step-IN/Out)</b> I= Step In O=Step Out Blank Otherwise
Settlement Type	3	236	238	A/N	Blank = Regular Way CA = Cash ND = Next Day ### = Delayed Delivery (Seller's Option) number of business days up to 180 (N/A If Step Out)
Settlement Location	2	239	240	A/N	N/A
Accrued Interest Amount	9	241	249	N	N/A
Net Settlement Money	16	250	265	N	N/A
<b>TRADE ID'S / ORIGINATING MARKET</b>					
Executing ID	15	266	280	A/N	OCS Control Number First character defines input mode: 1 = SOS 3 = OCS FALL BACK 5 = OCS MQM 8 = OCS BBSS/CMS 9 = OCS Terminal
Order ID	15	281	295	A/N	Firm Branch ID/Sequence Number or Fesc Order ID (N/A If Step Out)
Secondary Order ID	15	296	310	A/N	N/A
Client Order ID	15	311	325	A/N	N/A
Turnaround Number	9	326	334	A/N	SDOT Trade Reference Number (N/A If Step Out)



Description	Length	Start	End	Type	Comments
<b>CONTROL DATA</b>					
Accepted/Rejected	1	335	335	A/N	0 = Accepted
NSCC Reject Codes	2	336	337	A/N	Spaces = Not DK'd or Rejected DK = Don't Know by Contra Firm (If NYSE Equity) RJ = Rejected by Contra Firm (or "DKed" by Contra) RR = Rejected Reversal RC = Rejected Correction or Space (If Step Out)
Reversal/Correction	1	338	338	A/N	Blank = Original Trade R = Reversal Indicator C = Correction Indicator
<b>MARKET SPECIFIC DETAILS</b>					
Redefined Area	30	339	368		For Market Use
NYSE Fields:					
OCS Comments 1	10	339	348	A/N	Knows Quantity (Related Compared) or Free Form Comments
OCS Comments 2	15	349	363	A/N	Free Form Comments If Step Out, then OCS Comments 1 & 2 (339-363) will be used for Free Form Comments
ADOT Execution	1	364	364	A/N	N/A
CAP ORDER Execution	1	365	365	A/N	N/A
NX Execution	1	366	366	A/N	N/A
Xpress Execution	1	367	367	A/N	N/A
Inhibitor	1	368	368	A/N	I = Specialist Inhibitor Blank Otherwise
Agency Identification	3	369	371	A/N	BBSS ID (N/A if Step Out)
OCS Entry Time	6	372	377	N	HHMMSS (Military Time)
Order Date	6	378	383	A/N	YYMMDD Order date associated with Order ID
Report Link ID	6	384	389	A/N	Report Link ID, required on e-Quote executions against the omnibus account of LMT/0789.
Bill-To-Broker	4	394	397	A/N	N/A For DTCC usage on corresponding compared output
Order Instruction	1	398	398	A/N	1= Buy 2= Sell 3= Sell short 4= Sell Short Exempt 5= Buy minus 6= Sell Plus
<b>FUTURE USE</b>					
Future Use	2	399	400		

# **The NYSE OCS® Equity MQM Detail Message Format**

**Version 1.4**

**Exhibit B**

## Document Information

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The following chart lists all versions of the document.

### Document History

Version	Date	Pages Affected	Changes
1.0	9/11/00	All	Initial Draft
1.1	4/24/01	All	<ul style="list-style-type: none"><li>- Change of field definition (position 55-58) to Entering Firm Mnemonic, previously spaces</li><li>- Change of field definition (position 129-132) to New Entering Firm Mnemonic, previously spaces</li><li>- Change of field definition (position 29-32) to BBSS Booth Agency ID</li></ul>
1.2	05/23/03	All	Removal of obsolete OCS products
1.3	02/17/2005	34, 36	<ul style="list-style-type: none"><li>- Changed of field name definition for (position 194-199) to TA-Number or Order ID, Previously only TA number.</li><li>- Changed of field name definition for (position 202-208) to Branch-Sequence or Order ID, previously only Branch-Sequence.</li><li>- Change of Field definition (position 259-259) to MQM-Order-Instruction.</li><li>- Change of field definition (position 260-265) to Order Date, previously spaces.</li><li>- Change of field definition (position 266-271) to Report Link ID, previously spaces.</li></ul>
1.4	05/05/2006	35	<ul style="list-style-type: none"><li>- Removal of obsolete OCS product (ROC File) from Field Values section (Position 114-114)</li><li>- Corrected Control Number Unique (Position 115-121)</li><li>- Corrected Field Value Definition for OCS Sequence Number. (Position 023-028)</li></ul>

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## OCS Equity Interactive Submission Formats

	Position	Field Name	Format	Field Values
COMMON-SECTION-ONE	001-004	SYSTEM-ID	X(04)	<b>MQM</b> QTCQ'= NYSE Equity
	005-005	ORIG-OR-RESENT	X(01)	C = Orig. Transmission R = Resend to Firm • OCS populates this field.
	006-006	RECID	X(01)	<b>Record ID</b> A = OCS to Init-Firm (Unsolicited) F = OCS to Other-Firm(Unsolicited) B = Firm to OCS D = OCS to Firm (Solicited) E = OCS to Other-Firm (Unsolicited)
	007-007	ACTION-CODE	X(01)	1 = Add 2 = Chg Uncompared 3 = Delete 4 = Change Advisory S = OCS Req Resend R = CPU Req Resend T = Send Queued Msgs
	008-008	STATUS	X(01)	Space on ADD A = Accept E = Error • See Exhibit E (Error Codes)
	009-010	ERR-CODE	X(02)	<b>Error Codes</b> • See Exhibit E (Error Codes)
	011-022	FIRM-SEQ	X(12)	<b>User Sequence Number</b> Unique Firm Seq. Num. (Populated by Firm) • The Firm Sequence number is populated by the Firms and must be unique. This number is also used to by OCS to identify duplicate adds.
	023-028	OCS-SEQ	X(06)	<b>OCS Sequence Number</b> Unique OCS Seq. Num. (Populated by OCS) • The number is populated by OCS on a Firm by Firm basis.
	029-032	TERM-ID/BOOTH-ID	X(04)	Terminal ID or BBSS Booth Agency ID
	033-033	FILLER	X(01)	Spaces
	034-034	ORIGINATOR-ID	X(01)	0 = Booth (MQM) 1 = Firm (MQM)
	035-035	ROUTE-SOLIC-IND	X(01)	<b>Method</b> - How OCS will send the Solicit-Response to Firm: 6 = Via LU6.2 Q = Via MQM Space = As Input-Method
	036-040	FILLER	X(05)	Spaces
	041-041	LAYOUT-VERSION	X(01)	LU6.2 Rec. Layout Version 1 = Expanded Layout

	Position	Field Name	Format	Field Values
EQUITY-KEY-SECTION	042-045	MAJOR-FIRM	X(04)	Valid NYSE Clrg Firm Alpha or Number
	046-046	FILLER	X(01)	Spaces
	047-047	MILLENIUM-IND	X(01)	Constant 2 <ul style="list-style-type: none"> <li>Century Date</li> </ul>
	048-053	TRADE-DATE	X(06)	YYMMDD <ul style="list-style-type: none"> <li>Business Day</li> </ul>
	054-054	BUY-SELL-IND	X(01)	B = BOT S = SOLD
	055-058	ENTERING-FIRM	X(04)	Entering Firm Alpha
	059-069	SYMBOL	X(11)	Valid NYSE Symbol. <ul style="list-style-type: none"> <li>No spaces, compressed, no special characters.</li> </ul>
	070-072	FILLER	X(03)	Spaces
	073-084	PRICE	9(12)	Decimal Format: 12 positions Price (floating decimal-place indicated by Price-Code field).
	085-085	PRICE-CODE	X(01)	0 = No decimal Positions 1 = 1 Decimal Position 2 = 2 Decimals 3 = 3 Decimals 4 = 4 Decimals 5 = 5 Decimals 6 = 6 Decimals 7 = 7 Decimals 8 = 8 Decimals 9 = 9 Decimals A = 10 Decimals B = 11 Decimals C = 12 Decimals
	086-089	CONTRA-FIRM	X(04)	Valid NYSE Clrg Firm Alpha or Number
	090-092	FILLER	X(03)	Spaces
	093-101	QUANTITY	9(09)	Shares Executed Ex: 1 to 999,999,999 <ul style="list-style-type: none"> <li>This number of shares per transaction.</li> </ul>
	102-102	SPECIAL-TRADE-IND	X(01)	Space = Non-Special X = Special Trade E = Ex-Clearing Trade
	103-105	TRADE-TYPE	X(03)	Space = Regular Way CA = Cash ND = Next Day 002 - 180 = # of Days <ul style="list-style-type: none"> <li>The method of settlement used to clear the trade.</li> </ul>
	106-113	FILLER	X(08)	Spaces
CONTROL- NUMBER- SECTION	114-114	CONTROL-NUM-PREFIX	X(01)	<b>NYSE EQUITY:</b> OCS will generate Prefix Codes for each product for internal use 5 = MQM 8 = CMS 9 = OCS

	Position	Field Name	Format	Field Values
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CONTROL NUMBER SECTION CONT.	115-121	CONTROL-NUM-UNIQUE	9(07)	
	122-124	CONTROL-NUM-JULIAN-DAY	X(03)	
	125-126	FILLER	X(02)	Spaces
REQUEST- RESEND- SEQ	114-119	REQUEST-RESEND-FROM	X(6)	Resend From OCS Sequence #
	120-125	REQUEST-RESEND-TO	X(6)	Resend To OCS Sequence #
	126-126	FILLER	X(01)	Spaces
	127-127	CUA-IND	X(01)	Spaces on ADD; Populated on Output; C = Compared U = Uncompared A = Advisory
MODIFIED-KEY-DATA-FIELDS	128-128	NEW-BUY-SELL-IND	X(01)	
	129-132	NEW-ENTERING-FIRM	X(04)	
	133-143	NEW-SYMBOL	X(11)	
	144-146	FILLER	X(03)	
	147-158	NEW-PRICE	X(12)	
	159-159	NEW-PRICE-CODE	X(01)	
	160-163	NEW-CONTRA-FIRM	X(04)	
	164-166	FILLER	X(03)	
	167-175	NEW-QUANTITY	X(09)	
	176-176	NEW-SPECIAL-TRADE-IND	X(01)	
	177-179	NEW-TRADE-TYPE	X(03)	
MODIFIED-NONKEY-SECTION	180-183	MAJOR-BADGE	X(04)	Valid NYSE Broker # of the executing broker.
	184-187	CONTRA-BADGE	X(04)	Valid NYSE Broker # of the Contra broker.
	188-193	EXEC-TIME	X(06)	HHMMSS (Military Time) • The Time the trade was executed.
	194-199	TA-NUMBER or Order ID (continued)	X(06)	Optional • The Turnaround Number is a unique combination of alpha/numeric values that is appended to each order. This number, assigned by Super Dot, permits the order to be traced through the system. • <b>Continuation</b> of Order ID from position 202-208.
	200-201	FILLER	X(02)	Spaces
	202-208	BRANCH-SEQUENCE or Order ID	X(07)	Optional • Branch/Sequence is a number assigned to the record by the firm. • <b>First 7 characters</b> of Order ID, must be identical to the Order ID field required in Rule 123 (e) and Rule 123 (f). If you require additional space for up to a 13 characters Order ID, user positions 194-199.
	209-210	FILLER	X(02)	Spaces

	Position	Field Name	Format	Field Values
MODIFIED-NONKEY-SECTION cont.	211-211	INHIBITOR-IND	X(01)	'I' = Inhibit Spec Access Space = No Inhibitor * = Change to Space
	212-221	COMMENT-1	X(10)	Free form comments use by OCS to calculate "Knows Quantity".
	222-236	COMMENT-2	X(15)	Free form comments for firm use
	237-237	REVERSAL-IND	X(01)	Space = Non-reversal R = Reversal * = Change to Space, or Remove Reversal C = Correction
	238-238	FILLER	X(01)	Spaces
	239-239	ACCOUNT-TYPE	X(01)	A = Agency B = Short exempt transaction for other agency customer accounts C = Program trade, non-index arbitrage for Member/Member Organization D = Program trade, index arbitrage for Member/Member Organization E = Registered Equity Market Maker trades F = Short exempt transaction for proprietary account H = Short exempt transaction for account of individual investor I = Individual investor J = Program trade, index arbitrage for Individual Customer K = Program trade, non-index arbitrage for Individual Customer L = Short exempt transaction for the account of a market-maker M = Program Trade, index arbitrage as agent for other member N = Program Trade, non-index arbitrage agent for other member O = Competing dealer trades P = Principal Q = Error Trade R = Competing dealer trades S = Specialist trades T = Competing dealer trades U = Program trade, index arbitrage for Other Agency W = All other orders as agent for other member X = Short exempt transaction for account of unaffiliated member's competing market-maker Y = Program trade, non-index arbitrage for Other Agency

	Position	Field Name	Format	Field Values
MODIFIED-NONKEY-SECTION CONT.	240-245	TIME-ENTERED-IN-OCS	X(06)	Spaces on Input Internal OCS Time <sub>1</sub>
	246-246	DK-STAMP-IND	X(01)	K = DK (Don't Know) S = Stamp Space = Not-Applicable <ul style="list-style-type: none"> <li>The term is applied when one of the parties to a trade indicates an invalid comparison. Stamped in the term for accepting an advisory record (results in a compared trade).</li> </ul>
	247-248	PAIRING-SIDE-NUMBER	X(02)	'Part of' Record; if first, field = 01; if second, field = 02, etc
	249-250	PAIRING-SIDE-TOTAL <sub>2</sub>	X(02)	'Total' # of Records; if total = 10, all ten records will carry 10 in this field. <ul style="list-style-type: none"> <li>The pair-off record number will identify the actual number of the record (or message) the user is in the process of receiving.</li> </ul>
	251-254	COMM-SEND-TO	X(04)	For Firm Use (Not displayed on screens)
	255-258	COMM-BILL-TO	X(04)	For Firm Use (Not displayed on screens)
	259-259	ORDER-INSTRUCTION	X(01)	1= Buy 2= Sell 3= Sell short 4= Sell Short Exempt 5= Buy minus 6= Sell Plus
	260-265	ORDER-DATE	X(06)	YYMMDD Order Date associated with Order ID populated in positions 202-208 and 194-199.
	266-271	REPORT-LINK ID	X(06)	Report Link ID, required on e-Quote executions against the Omnibus Account of LMT/0789.
COMMON-SECTION-TWO	272-272	OPER-TYPE	X(01)	Always 1 on firm input; 2 if Specialist Generated Unsolicited
	273-276	OPER-ID	X(04)	Always FIRM-Alpha on input Initiator of Unsolicited Record on Output
	277-286	OPER-NAME	X(10)	Clearing Firm Name
	287-300	FILLER	X(13)	Spaces

<sup>2</sup> OCS has a feature, which allows the specialist to 'pair-off' one record with multiple records on the opposite side. When this function is performed, the one record is basically broken down into multiple records with the same control number. These multiple records are actually 'quantity', 'contra firm' and 'status' (compared, uncomparing) adjustments.



**The NYSE OCS® to Firm  
MQM Status Message Format**

**STATUS RECORD FOR INTERACTIVE SUBMISSION**

**Exhibit C**

## Exhibit C

### OCS TO FIRM STATUS RECORD FOR INTERACTIVE MQM Firms NEW WAY --- used AFTER Elimination of Late-Input:

<i>Field Name</i>	St. Pos.	End Pos.	Length	Type	Description
System ID	001	- 004	4	A	Constant = OCSE
Status Indicator	005	- 005	1	A	N = Not Available G = Goodnight
Date Stamp	006	- 013	8	A/N	CCYYMMDD
Time Stamp	014	- 019	6	A/N	HHMMSS
Filler	020	- 064	45	A	Spaces
Message Description	065	- 104	40	A/N	If Status Indicator = N; <b><i>OCS/SOS NOT AVAILABLE FOR INPUT</i></b> If Status Indicator = G; <b><i>“GOOD NIGHT, OCS/SOS COMPLETED. ”</i></b>
Filler	105	- 300	196	A	Spaces

“NOT AVAILABLE” Message: Is sent to **MQM**-Firms End-Day daily, at about 7:00PM.

“GOOD NIGHT” Message: Is sent to **MQM**-Firms End-Day daily, at about 7:03PM.

**The NYSE OCS®**  
**STEP OUT SERVICE MQM MESSAGE**  
**FORMATS**  
**Exhibit D**

## Document Information

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The following chart lists all versions of the document.

### Document History

Version	Date	Pages Affected	Changes
4.5	02/17/05	29	<ul style="list-style-type: none"><li>- Changed of field name definition for (Position 100-100) to Step- In/Step-Out Indicator, previously Special Trade.</li><li>- Change of Relative value field definition for (Position 100-100) Step- In/Step Out indicators, previously Space = N/A.</li><li>- Changed of field name definition for (position 162-162) for New Step- In/Step Out, previously New Special Trade.</li><li>- Changed of field name definition for (Position 167-167) to Reversal/Correction,* Indicator, previously Reversal Ind.</li><li>- Change of Relative value field definition for (Position 167-167) Space = non reversal, R = Reversal, C = Correction, * = change to space, previously Space = non reversal, R = Reversal, * = change to space.</li></ul>

# STEP OUT SERVICE MQM MESSAGE FORMATS

## Detail Message (Input/Output) Format

Transmission Length: 300 bytes

Field Name	Size/Type	Positions	Relative Values
Product Id	004 A/N	001-004	SOSQ = Equity Step-out
Orig. or Resent	001 A/N	005-005	C = Original message R = Resent to firm
Record Id	001 A/N	006-006	A = SOS to initiating firm B = Firm to SOS D = SOS to firm (solicited) E = SOS to firm F = SOS to contra firm (note unsolicited: A, E, F)
Action code	001 A/N	007-007	1 = Add, 2 = Change unaffirmed, 3 = Delete, 4 = Change alert, R = Request re-send
Message status	001 A/N	008-008	A = Accepted, E = Error
Error code	002 A/N	009-010	Reference error codes
Firm Sequence	012 A/N	011-022	User Sequence Number
SOS Sequence	006 A/N	023-028	SOS assigned sequence number (used to request re-send)
Term Id	004 A/N	029-032	Terminal Id (or user id)
Filler	009 A/N	033-041	Spaces
Major Firm	004 A/N	042-045	NYSE Clearing firm (accepts alpha or number)
Millennium Id	001 N	046-046	2 = 2000
Trade Date	006 N	047-052	YYMMDD
Side indicator	001 A/N	053-053	B = Bot, S = Sold
Symbol	011 A/N	054-064	Listed Security Symbol
Net-money	011 N	065-075	Money value: First 9 digits = whole dollar Last 2 digits = cents
Price	011 N	076-086	Price value: First 5 digits = whole dollar Last 6 digits = decimal value
Contra firm	004 A/N	087-090	NYSE Clearing firm (accepts alpha or number)

*Continued on next page*

## Detail Message (Input/Output) Format, Continued

Field Name	Size/Type	Positions	Relative Values
Quantity	009 N	091-099	Shares 1-999,999,999
Step- In/Step-Out Indicator	001 A/N	100-100	Space = N/A I = Step In, O = Step Out
Cntr Num Prefix	001 A/N	101-101	1 = SOS Prefix, converts to 9 when sent to NSCC
Control Number	007 N	102-108	SOS assigned control number
Cntr Julian Date	003 N	109-111	Julian Date
Filler	002 A/N	112-113	Spaces (internal use)
Request Re-send			Redefines control number fields
Re-send From	006 N	101-106	From SOS Sequence number
Re-send To	006 N	107-112	To SOS Sequence number
Filler	001 A/N	113-113	Space
CUA Indicator	001 A/N	114-114	C = Affirmed, U = Unaffirmed, A = Alert. Spaces on add, populated on output.
New Side Ind	001 A/N	115-115	
New Symbol	011 A/N	116-126	
New Net Money	011 N	127-137	
New Price	011 N	138-148	
New Contra firm	004 A/N	149-152	
New Quantity	009 N	153-161	
New Step- In/Step-Out	001 A/N	162-162	I = Step In, O = Step Out, Space *= Change to Space
For Account of	004 A/N	163-166	Account of information
Reversal/ Correction Ind, *	001 A/N	167-167	Space = non reversal, R = Reversal, C = Correction, * = change to space
Comments	020 A/N	168-187	For firm use
Contra For Account of	004 A/N	188-191	
Entry Time	006 A/N	192-197	Internal SOS Time
Filler	015 A/N	198-212	Spaces
RJ/STP Ind	001 A/N	213-213	Space = not applicable, J = Reject alert , A = Stamp alert
Filler	012 A/N	214-225	Spaces
Operator Type	001 A/N	226-226	1 = Clearing firm
Operator Id	004 A/N	227-230	Always Major Firm Alpha
Operator name	010 A/N	231-240	User name
Operator suffix	003 A/N	241-243	
Filler	053 A/N	244-296	Spaces
Internal submit	004 A/N	297-300	TO BE SET BY SOS ONLY
			System Status Message:

# **The NYSE OCS®**

## **MQM Errors Codes**

### **Exhibit E**

**(Note: Error Codes populated in positions 9-10 of the 300 Byte MQM Message Format)**

## Document Information

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The following chart lists all versions of the document.

### Document History

Version	Date	Pages Affected	Changes
4.5	02/17/05	29	<ul style="list-style-type: none"> <li>- Changed of Description (Error Code10), → LOG-SPECIAL-TRADE-IND INVALID. ALLOWED VALUES: SPACE, "X". OR STEP-IN, STEP-OUT VALUES: SPACE, "I" or "O", previously LOG-SPECIAL-TRADE-IND INVALID. ALLOWED VALUES: SPACE, "X".</li> <li>- Changed of Description (Error Code 26) → LOG-NEW-STEP-IN/STEP-OUT-IND INVALID, previously LOG-NEW-SPECIAL-TRADE-IND INVALID.</li> <li>- Changed of Description (Error Code 30) → LOG-NEW REVERSAL/ CORRECTION-IND, ALLOWED VALUES : SPACE, "R", "C", "*", previously, LOG-NEW REVERSAL - IND, previously ALLOWED VALUES : SPACE, "R", "*" .</li> </ul>
4.6	02/27/06	48	<ul style="list-style-type: none"> <li>- Changed of Description (Error Code 30) → ACCT TYPE/ENTERING FIRM INVALID, CAN'T STAMP, previously, BLANK IN ACCT- TYPE, CAN'T STAMP.</li> </ul>



(IN SEQUENCE)

SEE ALSO "EDIT RULES"

ERROR CODE	DESCRIPTION:
-----	
	<b>LOG-REC- ERRORS</b> --- NOT UPDATED: *****
01	LOG-APX-RECID INVALID. ALLOWED VALUES: "B"
02	LOG-APX-ACTION-CODE NOT NUMERIC. ALLOWED VALUES: "0", "1", "2", "3", "4", "R".
03	LOG-MAJOR-FIRM INVALID. MUST BE IN TABLE.
04	LOG-TRADE-DATE INVALID. FORMAT: YYYYMMDD
05	LOG-BUY-SELL-IND INVALID. ALLOWED VALUES:"B","S".
06	LOG-SYMBOL INVALID. MUST BE IN SYMBOL-TABLE.
07	LOG-PRICE INVALID. FORMAT: IIIIFFF IIII: INTEGER FFF: FRACTION DENOMINATOR UP TO 256
08	LOG-CONTRA-FIRM INVALID. MUST BE IN TABLE.
09	LOG-QTY NOT NUMERIC.
10	LOG-SPECIAL-TRADE-IND INVALID. ALLOWED VALUES: "X","E",SPACE. OR LOG-STEP-IN/STEP-OUT IND INVALID. ALLOWED VALUES: "I", "O",SPACE.
11	LOG-TRADE-TYPE INVALID. ALLOWED VALUES: SPACES, "CA ", "ND", "002"-"180". BONDS ADDITIONAL VALUE "01".
12	LOG-CONTROL-PREFIX INVALID. ALLOWED VALUES: "0", "8", "9".
13	LOG-CONTROL-NUMBER NOT NUMERIC.
14	RECORD NOT FOUND: ON BROWSE GENERIC KEY.
15	DK, STAMP, CHG-ADV FIELD INVALID.
16	PRICE-IND INCOMPATIBLE WITH SYMBOL.

ERROR CODE	DESCRIPTION:
	-----
	<b>LOG-REC- ERRORS --- NOT UPDATED:</b> *****
19	NEW-PRICE-IND INCOMPATIBLE WITH SYMBOL.
20	LOG-NEW-BUY-SELL-IND INVALID. ALLOWED VALUES: SPACE, "B", "S".
21	LOG-NEW-SYMBOL INVALID, BECAUSE SYMBOL-CLEAR-FIRM NOT IN THE FIRM-TABLE.
22	LOG-NEW-SYMBOL NOT FOUND IN THE SYMBOL-TABLE. ALLOWED VALUES: SPACES, VALID-SYMBOL (IN TABLE).
23	LOG-NEW-PRICE INVALID. ALLOWED VALUES: SPACES, NUMERIC.
24	LOG-NEW-CONTRA-FIRM INVALID. ALLOWED VALUES: SPACES, A VALID-FIRM (IN TABLE).
25	LOG-NEW-QTY INVALID. ALLOWED VALUES: SPACES, NUMERIC.
26	LOG-NEW-SPECIAL-TRADE-IND INVALID. ALLOWED VALUES: "X", "E", SPACE, "*". OR LOG-NEW-STEP-IN/STEP-OUT IND INVALID. ALLOWED VALUES: "I", "O", SPACE, "*".
27	LOG-NEW-TRADE-TYPE INVALID. ALLOWED VALUES: SPACES, VALID TRADE-TYPE, "***".
28	LOG-NEW-INHIBITOR INVALID. ALLOWED VALUES: SPACE, "I", "*".
29	LOG-NEW-EXEC-TIME INVALID. ALLOWED VALUES: SPACES, NUMERIC.
30	LOG-NEW-REVERSAL/CORRECTION-IND. ALLOWED VALUES: SPACE, "R", "C", "*".
31	LOG-OPER-TYPE INVALID. ALLOWED VALUES: "1"
32	LOG-OPER-ID INVALID. MUST BE EQUAL TO MAJOR-FIRM.
33	LOG-NEW-MAJOR-BADGE INVALID. MUST BE IN BADG-TABLE.
34	LOG-NEW-CONTRA-BADGE INVALID. MUST BE IN BADG-TABLE
35	QTC-EXEC-BADGE INVALID, NOT FOUND IN BADGE-TABLE.
36	QTC-CONTRA-BADGE INVALID, NOT FOUND IN BADGE-TABLE.

ERROR CODE	DESCRIPTION:
	-----
	<b>LOG-REC- ERRORS --- NOT UPDATED:</b>
	*****
37	FORCE-CYCLE COMPLETED FOR OMNIBUS, CAN'T STAMP.
38	"DK"-ED RECORD, CAN'T STAMP.
39	ACCT TYPE/ENTERING FIRM INVALID, CAN'T STAMP.

ERROR CODE	DESCRIPTION:
-----	
	<b>STAMP-ADVISORY ERRORS</b> --- NOTIFY OCS-GROUP: *****
40	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS COMPARED.
41	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS AN ADVISORY.
42	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS IN A DELETED STATUS.
43	LOOKING FOR ADVISORY BUT THE RECORD FOUND IS COMPARED.
44	LOOKING FOR ADVISORY BUT THE RECORD FOUND IS UNCOMPARED.
45	"UNCOMPARED"-RECORD NOT FOUND

ERROR CODE	DESCRIPTION:
-----	
	<b>NON-KEY-CHANGE ERRORS</b> --- NOTIFY OCS-GROUP: *****
50	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS COMPARED.
51	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS NOT UNCOMPARED (AN ADVISORY, ETC.).
52	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS IN A DELETED STATUS.
53	ADVISORY NOT FOUND.
54	"UNCOMPARED"-RECORD NOT FOUND
59	ATTEMPT TO UPDATE, WHEN NO CHANGES WERE MADE TO RECORD- FIELDS.

ERROR CODE	DESCRIPTION:
-----	
	<b>DELETE-UNCOMPARED ERRORS</b> --- NOTIFY OCS-GROUP: *****
60	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS COMPARED.
61	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS AN ADVISORY.
62	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS IN A DELETED STATUS.
63	ADVISORY NOT FOUND.
64	DELETE UNCOMPARED - RECORD NOT FOUND

ERROR CODE	DESCRIPTION:
	-----
	<b>CHANGE OF KEY-FIELDS ERRORS --- NOTIFY OCS-GROUP:</b> *****
	1. DELETE "UNCOMPARED"-CURRENT-RECORD (THIS SIDE):
70	"UNCOMPARED" RECORD IS NOT FOUND
71	LOOKING FOR "UNCOMPARED", FOUND "COMPARED"-FLAG-ON
72	LOOKING FOR "UNCOMPARED", FOUND "ADVISORY"-FLAG-ON
73	FOUND "UNCOMPARED"-RECORD WITH "DELETED"-STATUS
74	LOOKING FOR "UNCOMPARED", FOUND NOT "UNCOMPARED"
75	LOOKING FOR "ADVISORY", NOT FOUND.
76	LOOKING FOR "ADVISORY", FOUND NOT "ADVISORY".

ERROR CODE	DESCRIPTION:
-----	
	<b>DK-ADVISORY ERRORS</b> --- NOTIFY OCS-GROUP: *****
80	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS COMPARED.
81	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS NOT UNCOMPARED (AN ADVISORY, ETC.).
82	LOOKING FOR UNCOMPARED RECORD BUT THE RECORD FOUND IS IN A DELETED STATUS.
83	LOOKING FOR ADVISORY BUT THE RECORD FOUND IS COMPARED.
84	LOOKING FOR ADVISORY BUT THE RECORD FOUND IS UNCOMPARED.
85	"UNCOMPARED"-RECORD NOT FOUND
86	"ADVISORY"-RECORD NOT FOUND



ERROR CODE	DESCRIPTION:
-----	
	<b>INFORMATIVE CODES:</b> *****
95	NO-MATCH DUE TO BADGES, TRADE STILL "UNCOMPARED".
	<b>OTHER ERRORS --- NOTIFY OCS-GROUP:</b> *****
A0	CWA LENGTH IS ZERO.
A1	COMMAREA LENGTH IS ZERO.
A2	PROGRAM-ID ERROR.
A3	IO ERROR.
A4	DATA-SET ID ERROR.
A5	NOSPACE ERROR.
A6	NOTFND ERROR. (RECORD NOT FOUND, NOT UPDATED).
A7	ENDFILE ERROR.
A8	ILLOGIC ERROR.
A9	NOTOPEN ERROR. (FILE NOT OPEN).
AA	DISABLED ERROR.
AB	DUPKEY ERROR.
AC	ENDATA ERROR.
AD	ENVDEFERR ERROR.
AE	EOC ERROR.
AF	EODS ERROR.
AG	FILENOTFND ERROR. (FCT)
AH	IGREQCD ERROR.
AI	IGREQID ERROR.
AJ	INVERRTERM ERROR.
AK	INVLDC ERROR.
AL	INVMPSZ ERROR.
AM	INVPARTN ERROR.
AN	INVTSREQ ERROR.
AO	ISCINVREQ ERROR.
AP	ITEMERR ERROR.
AQ	MAPFAIL ERROR.
AR	NOTAUTH ERROR.
AS	OVERFLOW ERROR.
AT	PARTNFAIL ERROR.
AU	QIDERR ERROR.
AV	RDATT ERROR.
AX	RETPAGE ERROR.
AY	RTEFAIL ERROR.
AZ	RTESOME ERROR.

ERROR CODE	DESCRIPTION:
-----	
	<b>OTHER ERRORS</b> --- NOTIFY OCS-GROUP: *****
B0	INVREQ ERROR.
B1	LENGTH ERROR.
B2	DUPREC ERROR.
B3	DUPLICATE ADD SUBMITTED --- NOT UPDATED.
B4	ERROR WHILE READING SERIES-FILE.
B5	TRANS-ID ERROR.
B6	SYSIDERR ERROR.
B7	TSIOERR ERROR.
B8	UNEXPIN ERROR.
B9	WRBRK ERROR.
BB	OTHER ERROR.
E0	INPUT RECEIVED VIA MQM, BUT MQM-TABLE HAS NO IN-QUEUE
DEFINED.	
E1	MQM-"PUT" ERROR.

# **The NYSE OCS®**

## **Contact Information**

**Exhibit F**

**NYSE Contact:**

- **Operations (New Users/Testing)**

John Schwarzbeck: (212) 656-5462

- **Technology (Functional Questions)**

Larry Moreno: (212) 656-3506